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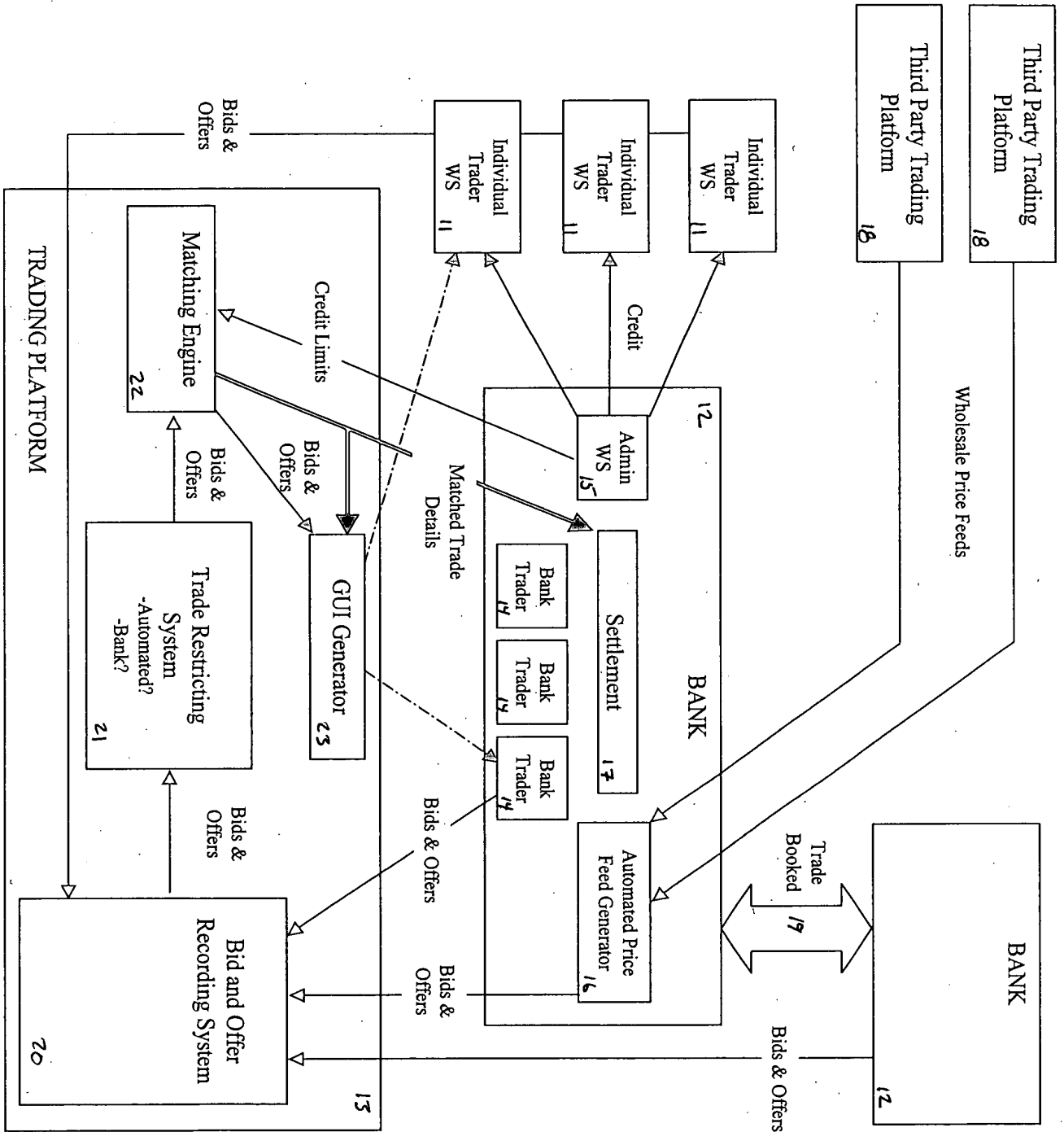
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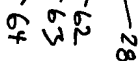
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FIGURE 1





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Figure 3

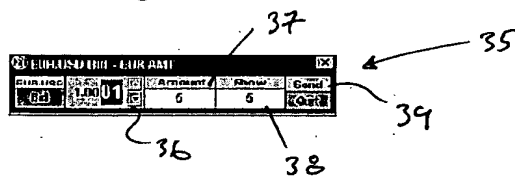


Figure 4

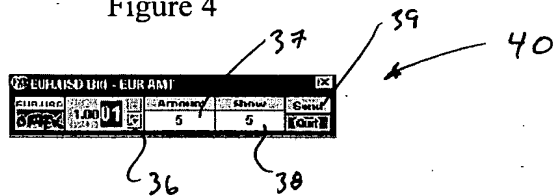


Figure 5

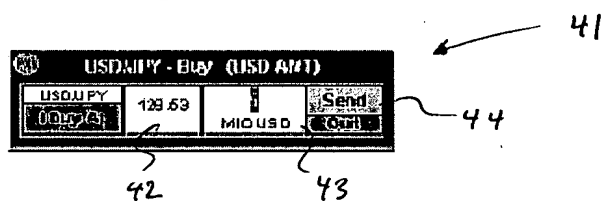


Figure 6



Title: FINANCIAL INSTRUMENT TRADING SYSTEM, METHOD AND COMPUTER PROGRAM PRODUCT

Inventor(s): Leibowitz

Application No. To Be Assigned; Atty. Dkt. No. 047516 / 273802

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Figure 7

Figure 7

73 53 54 55 56 57 70 71 72 69

Average Log

Amount1 Amount2 Rate Deal No Time V Date Average Process

EUR/GBP	5000000	0.7225	3,111,250	5	07:58:39	05/17/02	Yes	Processed
EUR/GBP	2500000	0.7210	1,802,500	3	07:58:31	05/17/02	Yes	Processed
EUR/GBP	5000000	0.7221	3,113,500	1	07:58:28	05/17/02	Yes	Processed
GBP/USD	5000000	0.7221	7,245,500	13	08:39:22	05/17/02	Yes	Processed
GBP/USD	5000000	0.7221	7,245,500	11	08:39:18	05/17/02	Yes	Processed
GBP/USD	5000000	0.7221	7,245,500	9	08:39:16	05/17/02	Yes	Processed
GBP/USD	5000000	0.7221	7,245,500	7	08:39:15	05/17/02	Yes	Processed
USD/JPY	5000000	0.7221	6,885,880	7	08:39:15	05/17/02	Yes	Processed
USD/JPY	5000000	0.7221	6,885,880	21	08:39:22	05/17/02	Yes	Processed
USD/JPY	5000000	0.7221	6,885,880	19	08:39:21	05/17/02	Yes	Processed
USD/JPY	5000000	0.7221	6,885,880	17	08:39:19	05/17/02	Yes	Processed
USD/JPY	5000000	0.7221	6,885,880	15	08:39:18	05/17/02	Yes	Processed

Figure 8

Figure 8

53 74 54 55 56 57 58 69 60 75

Average Log

Alt End Averaging First

Averaging Detail Log

CCY	IS	Amount1	Rate	Amount2	Deal No	Time	V Date
GBP/USD	5000000	0.7221	7,245,500	7	08:39:15	05/17/02	Yes
GBP/USD	5000000	0.7221	7,245,500	9	08:39:16	05/17/02	Yes
GBP/USD	5000000	0.7221	7,245,500	11	08:39:18	05/17/02	Yes
GBP/USD	5000000	0.7221	7,245,500	13	08:39:22	05/17/02	Yes
Processed	Total	15,000,000	1.44910000	21,736,500	13a		
EUR/GBP	5000000	0.7225	3,111,250	1	07:58:25	05/17/02	Yes
EUR/GBP	2500000	0.7210	1,802,500	3	07:58:31	05/17/02	Yes
EUR/GBP	5000000	0.7221	3,113,500	5	07:58:39	05/17/02	Yes
Processed	Total	12,500,000	1.62275524	7,046,770	5a	07:58:31	05/17/02

Figure 9

53 54 Figure 9 76 55 56 57 58 60 69

CCY	IS	Amount1	Rate	Amount2	Deal No	Time	V Date	Average
EUR/GBP	BUY	2,500,000	0.6227332	7,046,770	5a	07:58:50	05/17/02	Yes

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Figure 10

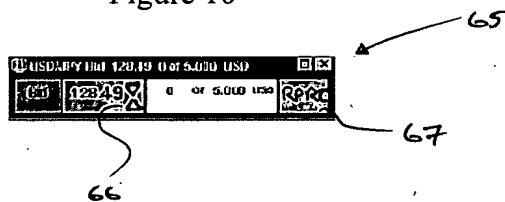


Figure 11

<u>Single-Layer Feed Message</u>															
Field No.:	1	2	3	4	5	6	7	7a	7b	7c	8	8a	8b	8c	
Data:	220	7894	bankfeed		1004	0	0	7894248658	1.2565	51	51	7894248659	1.2583	51	51

Figure 12

<u>Multi-Layer Feed Message</u>																
Field No.:	1	2	3	4	5 a	b	c	d e a	b	c	d	e				
Data:	230	8635	bankfeed	2	1002	2	1	8635217809	1.2168	0	0	1	8635217849	1.2169	30000000	30000000

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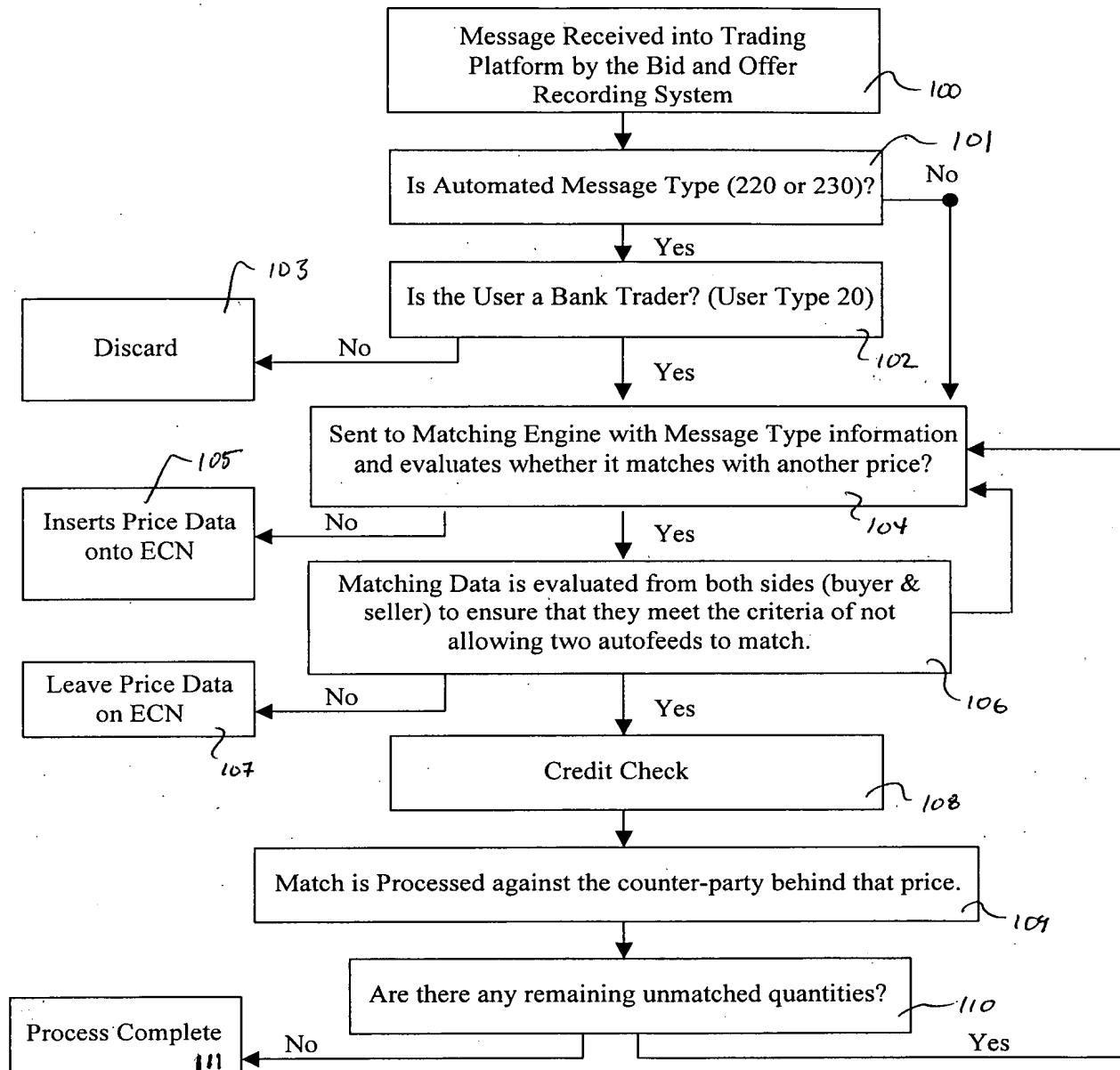


FIGURE 13

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FIGURE 14

